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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/06/2016

TO DATE : 17/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index Term Split 3-7 Years

AL37 On 04/08/2016	Index Future		Sell	2	0.00
AL37 On 04/08/2016	Index Future		Buy	2	0.00

ES33 Bond Future

ES33 On 04/08/2016	Bond Future		Sell	3	0.00
ES33 On 04/08/2016	Bond Future		Buy	3	0.00
ES33 On 04/08/2016	Bond Future		Sell	3	0.00
ES33 On 04/08/2016	Bond Future		Buy	3	0.00
ES33 On 04/08/2016	Bond Future		Sell	17	0.00
ES33 On 04/08/2016	Bond Future		Buy	17	0.00
ES33 On 04/08/2016	Bond Future		Sell	22	0.00
ES33 On 04/08/2016	Bond Future		Buy	22	0.00
ES33 On 04/08/2016	Bond Future		Sell	45	0.00
ES33 On 04/08/2016	Bond Future		Buy	45	0.00

Govi Total Return Index

GOVI On 04/08/2016	GOVI	Sell	3	0.00
GOVI On 04/08/2016	GOVI	Buy	3	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Sell	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Buy	5	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Sell	10	0.00
GOVI On 04/08/2016	GOVI	Buy	10	0.00
GOVI On 04/08/2016	GOVI	Sell	35	0.00
GOVI On 04/08/2016	GOVI	Buy	35	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	5	0.00
R186 On 04/08/2016	Bond Future	Sell	5	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Sell	10	0.00
R186 On 04/08/2016	Bond Future	Buy	10	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Buy	28	0.00
R186 On 04/08/2016	Bond Future		Sell	28	0.00
R186 On 04/08/2016	Bond Future		Buy	450	0.00
R186 On 04/08/2016	Bond Future		Sell	450	0.00
R186 On 04/08/2016	Bond Future		Buy	450	0.00
R186 On 04/08/2016	Bond Future		Sell	450	0.00
R197 Bond Future					
R197 On 04/08/2016	Bond Future		Sell	23	0.00
R197 On 04/08/2016	Bond Future		Buy	23	0.00
R2023 Bond Future					
R023 On 04/08/2016	Bond Future		Sell	340	0.00
R023 On 04/08/2016	Bond Future		Buy	340	0.00
R023 On 04/08/2016	Bond Future		Buy	340	0.00
R023 On 04/08/2016	Bond Future		Sell	340	0.00
R204 Bond Future					
R204 On 04/08/2016	Bond Future		Sell	95	0.00
R204 On 04/08/2016	Bond Future		Buy	95	0.00
R204 On 04/08/2016	Bond Future		Sell	95	0.00
R204 On 04/08/2016	Bond Future		Buy	95	0.00
R2048 Bond Future					
R248 On 04/08/2016	Bond Future		Buy	4	0.00
R248 On 04/08/2016	Bond Future		Sell	4	0.00
R208 Bond Futures					
R208 On 04/08/2016	Bond Future		Buy	350	0.00
R208 On 04/08/2016	Bond Future		Sell	350	0.00
R208 On 04/08/2016	Bond Future		Buy	350	0.00
R208 On 04/08/2016	Bond Future		Sell	350	0.00
R213 Bond Future					
R213 On 04/08/2016	Bond Future		Sell	30	0.00
R213 On 04/08/2016	Bond Future		Buy	30	0.00
Grand Total for Daily Detailed Turnover:				2,833	0.00